

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**February 28, 2017**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 166,871.66
Total Cash and Cash Equivalents	<u>166,871.66</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	308,576,814.04
Total fixed Income Securities	<u>308,576,814.04</u>

**Broad Domestic Equity**

SSgA Russell 3000	376,337,614.79
Total Broad Domestic Equity	<u>376,337,614.79</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	271,226,440.62
Total Global Equity Ex-U.S.	<u>271,226,440.62</u>

**Real Assets**

Real Estate Investment Trust Pool	27,372,197.38
Total Real Assets	<u>27,372,197.38</u>

**Receivables and Payables**

Income Receivable	141.25
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**Total Assets**

\$ 983,680,079.74

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**February 28, 2017**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 141.25	\$ 8,195.65
	<u>141.25</u>	<u>8,195.65</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	2,085,617.86	(4,268,048.00)
	<u>2,085,617.86</u>	<u>(4,268,048.00)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	13,581,262.62	53,391,453.98
	<u>13,581,262.62</u>	<u>53,391,453.98</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	4,286,604.39	23,886,683.07
	<u>4,286,604.39</u>	<u>23,886,683.07</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool	1,101,054.95	991,507.78
	<u>1,101,054.95</u>	<u>991,507.78</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 21,054,681.07</b>	<b>\$ 74,009,792.48</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>962,637,276.66</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(11,877.99)</b>	<b>(37,267,771.36)</b>
<b>Total Assets</b>	<b><u>\$ 983,680,079.74</u></b>	<b><u>\$ 983,680,079.74</u></b>